Decision Trees

Nipun Batra and teaching staff

July 21, 2025

IIT Gandhinagar

Discrete Input Discrete Output

The need for interpretability

How to maintain trust in AI

Beyond developing initial trust, however, creators of AI also must work to maintain that trust. Siau and Wang suggest seven ways of "developing continuous trust" beyond the initial phases of product development:

- Usability and reliability. AI "should be designed to operate easily and intuitively," Siau and Wang write. "There should be no unexpected downtime or crashes."
- Collaboration and communication. AI developers want to create systems that perform autonomously, without human involvement. Developers must focus on creating AI applications that smoothly and easily collaborate and communicate with humans.
- Sociability and bonding. Building social activities into AI applications is one way to strengthen trust. A robotic dog that can recognize its owner and show affection is one example, Siau and Wang write.
- Security and privacy protection. AI applications rely on large data sets, so ensuring privacy and security will be crucial to establishing trust in the applications.
- Interpretability. Just as transparency is instrumental in building initial trust, interpretability – or the ability for a machine to explain its conclusions or actions – will help sustain trust.

Training Data

Day	Outlook	Temp	Humidity	Windy	Play
D1	Sunny	Hot	High	Weak	No
D2	Sunny	Hot	High	Strong	No
D3	Overcast	Hot	High	Weak	Yes
D4	Rain	Mild	High	Weak	Yes
D5	Rain	Cool	Normal	Weak	Yes
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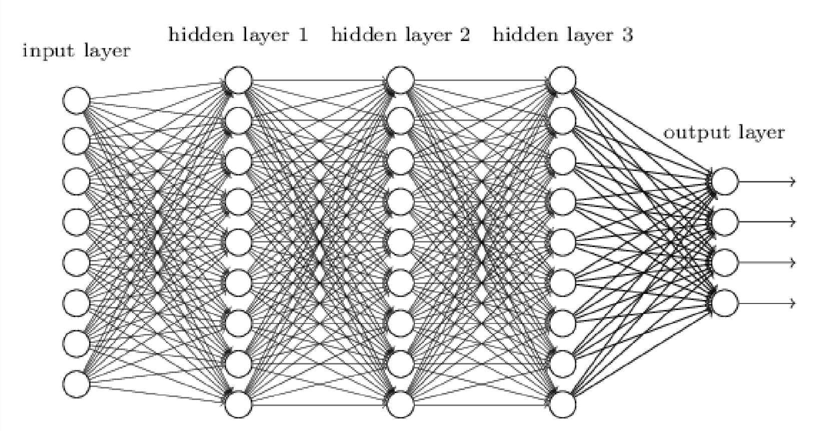
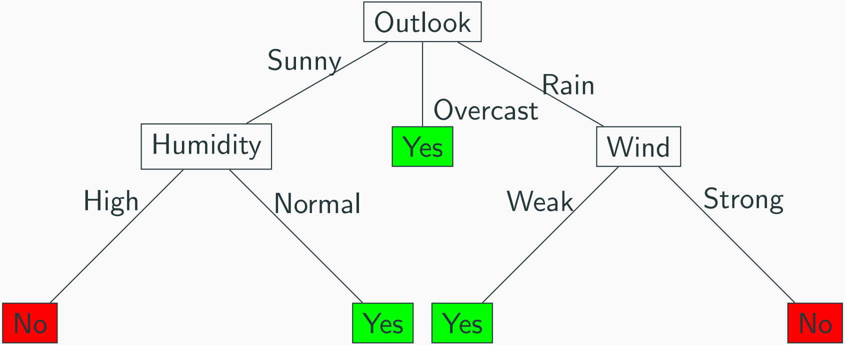
D14	Rain	Mild	High	Strong	No

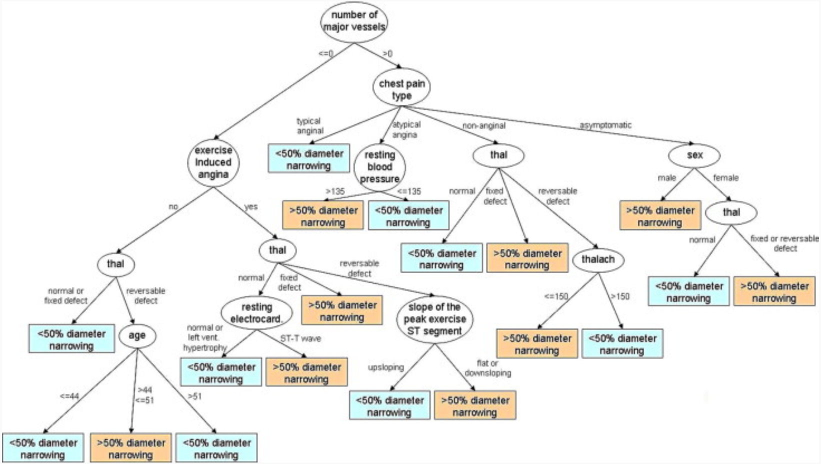
Learning a Complicated Neural Network



Learnt Decision Tree



Medical Diagnosis using Decision Trees



Source: Improving medical decision trees by combining relevant health-care criteria

Leo Brieman

Leo Breiman 1928-2005

FOLLOW

Professor of Statistics, UC Berkeley
Verified email at stat.berkeley.edu - Homepage

Data Analysis Statistics Machine Learning

TITLE	CITED BY	YEAR
Random forests L Breiman Machine learning 45 (1), 5-32	53816	2001
Classification and Regression Trees L Breiman, JH Friedman, RA Olshen, CJ Stone CRC Press, New York	~~43992~~ *	1999
Classification and regression trees L Breiman Chapman & Hall/CRC	43992 *	1984
Bagging predictors L Breiman Machine learning 24 (2), 123-140	22742	1996
Statistical Modeling: The Two Cutures L Breiman	2788 *	2003
Statistical modeling: The two cultures (with comments and a rejoinder by the author) L Breiman Statistical Science 16 (3), 199-231	~~2772~~	2001
Estimating optimal transformations for multiple regression and correlation	2096	1985

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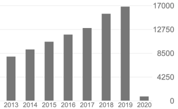


Optimal Decision Tree

Volume 5, number 1 INFORMATION PROCESSING LETTERS May 1976

CONSTRUCTING OPTIMAL BINARY DECISION TREES IS NP-COMPLETE*

Laurent HYAFIL
IRIA – Laboria, 78150 Rocquencourt, France

and

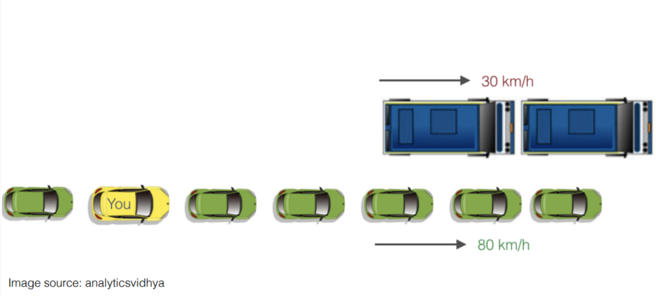
Ronald L. RIVEST
Dept. of Electrical Engineering and Computer Science, M.I.T., Cambridge, Massachusetts 02139, USA

Received 7 November 1975, revised version received 26 January 1976

Binary decision trees, computational complexity, NP-complete

Greedy Algorithm

Core idea: At each level, choose an attribute that gives **biggest estimated** performance gain!



Greedy!=Optimal

Towards biggest estimated performance gain

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- Key insight: Problem is "easier" when there is less disagreement

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- Would it be trivial if we had 14 Yes or 14 No?
- Yes!
- Key insight: Problem is "easier" when there is less disagreement
- Need some statistical measure of "disagreement"

Entropy

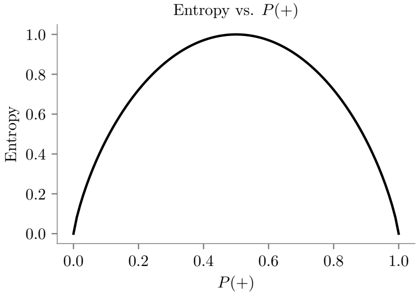
Statistical measure to characterize the (im)purity of examples

Entropy

Statistical measure to characterize the (im)purity of examples

$H(X) = -\sum_{i=1}^{k} p(x_i) \log_2 p(x_i)$

Notebook: entropy.html



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- Can we use Outlook as the root node?

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- Can we use Outlook as the root node?
- When Outlook is overcast, we always Play and thus no "disagreement"

Information Gain

Reduction in entropy by partitioning examples (S) on attribute A

$$\mathrm{Gain}(S, A) \equiv \mathrm{Entropy}(S) - \sum_{v \in \mathrm{Values}(A)} \frac{|S_v|}{|S|} \mathrm{Entropy}(S_v)$$

ID3 (Examples, Target Attribute, Attributes)

- Create a root node for tree

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- Create a root node for tree
- If all examples are $+$/-, return root with label $=$ $+$/-

ID3 (Examples, Target Attribute, Attributes)

- Create a root node for tree
- If all examples are +/-, return root with label = +/-
- If attributes = empty, return root with most common value of Target Attribute in Examples

ID3 (Examples, Target Attribute, Attributes)

- Create a root node for tree
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- If attributes = empty, return root with most common value of Target Attribute in Examples
- Begin

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    - A $\leftarrow$ attribute from Attributes which best classifies Examples

ID3 (Examples, Target Attribute, Attributes)

- Create a root node for tree
- If all examples are +/-, return root with label = +/-
- If attributes = empty, return root with most common value of Target Attribute in Examples
- Begin
  - A $\leftarrow$ attribute from Attributes which best classifies Examples
  - Root $\leftarrow$ A

ID3 (Examples, Target Attribute, Attributes)

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- Begin
  - A $\leftarrow$ attribute from Attributes which best classifies Examples
  - Root $\leftarrow$ A
  - For each value (v) of A

ID3 (Examples, Target Attribute, Attributes)

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  - For each value (v) of A
    - Add new tree branch : A = v

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    - Examples_v: subset of examples that A = v

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  - For each value (v) of A
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    - Examples_v: subset of examples that A = v
    - If Examples_v is empty: add leaf with label = most common value of Target Attribute

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  - Root $\leftarrow$ A
  - For each value (v) of A
    - Add new tree branch : A = v
    - Examples_v: subset of examples that A = v
    - If Examples_v is empty: add leaf with label = most common value of Target Attribute
    - Else: ID3 (Examples_v, Target attribute, Attributes - A)

Learnt Decision Tree

Root Node (empty)

Training Data

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Entropy calculated

We have 14 examples in S: 5 No, 9 Yes

$$\text{Entropy}(S) = -p_{\text{No}} \log_2 p_{\text{No}} - p_{\text{Yes}} \log_2 p_{\text{Yes}}$$
$$= -\frac{5}{14} \log_2 \left(\frac{5}{14}\right) - \frac{9}{14} \log_2 \left(\frac{9}{14}\right) = 0.940$$

Information Gain for Outlook

Outlook	Play
Sunny	No
Sunny	No
Overcast	Yes
Rain	Yes
Rain	Yes
Rain	No
Overcast	Yes
Sunny	No
Sunny	Yes
Rain	Yes
Sunny	Yes
Overcast	Yes
Overcast	Yes
Rain	No

Information Gain for Outlook

Information Gain for Outlook

Outlook	**Play**
Sunny	No
Sunny	No
Sunny	No
Sunny	Yes
Sunny	Yes

We have 2 Yes, 3 No

$$\text{Entropy} = -\frac{3}{5}\log_2\left(\frac{3}{5}\right) - \frac{2}{5}\log_2\left(\frac{2}{5}\right) = 0.971$$

Information Gain for Outlook

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Information Gain for Outlook

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Sunny	Yes

We have 2 Yes, 3 No

Entropy $= -\frac{3}{5}\log_2\left(\frac{3}{5}\right) - \frac{2}{5}\log_2\left(\frac{2}{5}\right) = 0.971$

Outlook	**Play**
Overcast	Yes
Overcast	Yes
Overcast	Yes
Overcast	Yes

We have 4 Yes, 0 No

Entropy $= 0$ (pure subset)

Information Gain for Outlook

Outlook	Play
Sunny	No
Sunny	No
Sunny	No
Sunny	Yes
Sunny	Yes

We have 2 Yes, 3 No

Entropy $= -\frac{3}{5}\log_2\left(\frac{3}{5}\right) - \frac{2}{5}\log_2\left(\frac{2}{5}\right) = 0.971$

Outlook	Play
Overcast	Yes
Overcast	Yes
Overcast	Yes
Overcast	Yes

We have 4 Yes, 0 No

Entropy $= 0$ (pure subset)

Information Gain for Outlook

Outlook	**Play**
Sunny	No
Sunny	No
Sunny	No
Sunny	Yes
Sunny	Yes

We have 2 Yes, 3 No

Entropy $= -\frac{3}{5}\log_2\left(\frac{3}{5}\right) - \frac{2}{5}\log_2\left(\frac{2}{5}\right) = 0.971$

Outlook	**Play**
Overcast	Yes
Overcast	Yes
Overcast	Yes
Overcast	Yes

We have 4 Yes, 0 No

Entropy $= 0$ (pure subset)

Outlook	**Play**
Rain	Yes
Rain	Yes
Rain	No
Rain	Yes
Rain	No

We have 3 Yes, 2 No

Entropy $= -\frac{3}{5}\log_2\left(\frac{3}{5}\right) - \frac{2}{5}\log_2\left(\frac{2}{5}\right) = 0.971$

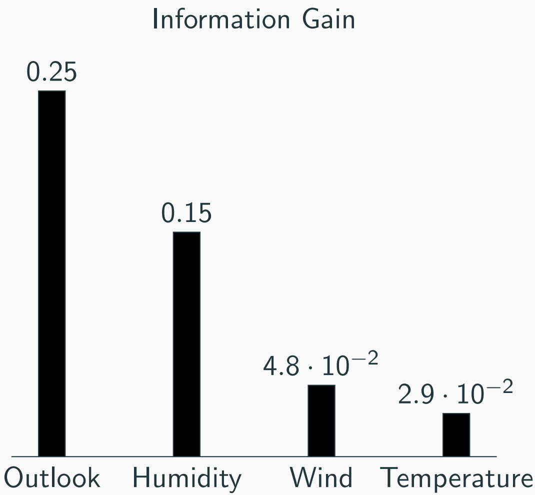
Information Gain

$$\text{Gain}(S, \text{Outlook}) = \text{Entropy}(S) - \sum_{v \in \{\text{Rain, Sunny, Overcast}\}} \frac{|S_v|}{|S|} \text{Entropy}(S_v)$$

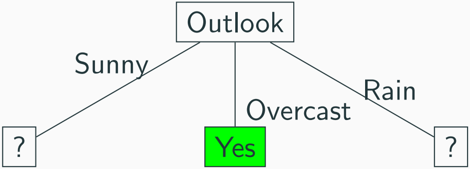
$$\text{Gain}(S, \text{Outlook}) = \text{Entropy}(S) - \frac{5}{14}\,\text{Entropy}(S_{\text{Sunny}}) - \frac{4}{14}\,\text{Entropy}(S_{\text{Overca}}$$

$$= 0.940 - \frac{5}{14} \times 0.971 - \frac{4}{14} \times 0 - \frac{5}{14} \times 0.971 = 0.940 - 0.347 - 0 - 0.347 = 0.24$$

Information Gain



Learnt Decision Tree



Calling ID3 on Outlook=Sunny

Day	Temp	Humidity	Windy	Play
D1	Hot	High	Weak	No
D2	Hot	High	Strong	No
D8	Mild	High	Weak	No
D9	Cool	Normal	Weak	Yes
D11	Mild	Normal	Strong	Yes

Calling ID3 on Outlook=Sunny

Day	Temp	Humidity	Windy	Play
D1	Hot	High	Weak	No
D2	Hot	High	Strong	No
D8	Mild	High	Weak	No
D9	Cool	Normal	Weak	Yes
D11	Mild	Normal	Strong	Yes

- Gain($S_{\text{Outlook=Sunny}}$, Temp) $=$ Entropy(2 Yes, 3 No) - (2/5)*Entropy(0 Yes, 2 No) -(2/5)*Entropy(1 Yes, 1 No) - (1/5)*Entropy(1 Yes, 0 No)

Calling ID3 on Outlook=Sunny

Day	Temp	Humidity	Windy	Play
D1	Hot	High	Weak	No
D2	Hot	High	Strong	No
D8	Mild	High	Weak	No
D9	Cool	Normal	Weak	Yes
D11	Mild	Normal	Strong	Yes

- Gain($S_{\text{Outlook=Sunny}}$, Temp) = Entropy(2 Yes, 3 No) - (2/5)*Entropy(0 Yes, 2 No) -(2/5)*Entropy(1 Yes, 1 No) - (1/5)*Entropy(1 Yes, 0 No)

Calling ID3 on Outlook=Sunny

Day	Temp	Humidity	Windy	Play
D1	Hot	High	Weak	No
D2	Hot	High	Strong	No
D8	Mild	High	Weak	No
D9	Cool	Normal	Weak	Yes
D11	Mild	Normal	Strong	Yes

- Gain($S_{\text{Outlook=Sunny}}$, Temp) = Entropy(2 Yes, 3 No) - (2/5)*Entropy(0 Yes, 2 No) -(2/5)*Entropy(1 Yes, 1 No) - (1/5)*Entropy(1 Yes, 0 No)
- Gain($S_{\text{Outlook=Sunny}}$, Humidity) = Entropy(2 Yes, 3 No) - (2/5)*Entropy(2 Yes, 0 No) -(3/5)*Entropy(0 Yes, 3 No) $\Longrightarrow$ **maximum possible for the set**

Calling ID3 on Outlook=Sunny

Day	Temp	Humidity	Windy	Play
D1	Hot	High	Weak	No
D2	Hot	High	Strong	No
D8	Mild	High	Weak	No
D9	Cool	Normal	Weak	Yes
D11	Mild	Normal	Strong	Yes

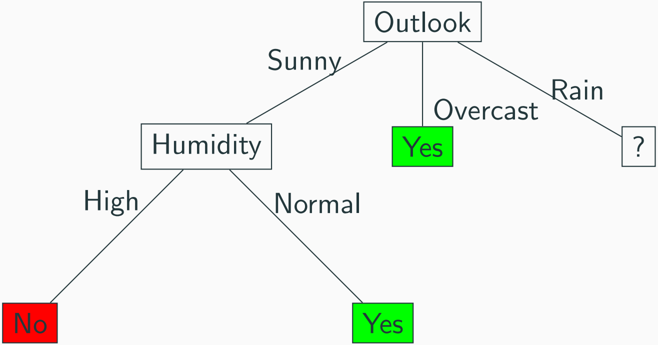
- Gain($S_{\text{Outlook=Sunny}}$, Temp) $=$ Entropy(2 Yes, 3 No) - (2/5)*Entropy(0 Yes, 2 No) -(2/5)*Entropy(1 Yes, 1 No) - (1/5)*Entropy(1 Yes, 0 No)
- Gain($S_{\text{Outlook=Sunny}}$, Humidity) $=$ Entropy(2 Yes, 3 No) - (2/5)*Entropy(2 Yes, 0 No) -(3/5)*Entropy(0 Yes, 3 No) $\implies$ **maximum possible for the set**

Calling ID3 on Outlook=Sunny

Day	Temp	Humidity	Windy	Play
D1	Hot	High	Weak	No
D2	Hot	High	Strong	No
D8	Mild	High	Weak	No
D9	Cool	Normal	Weak	Yes
D11	Mild	Normal	Strong	Yes

- Gain($S_{\text{Outlook=Sunny}}$, Temp) = Entropy(2 Yes, 3 No) - (2/5)*Entropy(0 Yes, 2 No) -(2/5)*Entropy(1 Yes, 1 No) - (1/5)*Entropy(1 Yes, 0 No)
- Gain($S_{\text{Outlook=Sunny}}$, Humidity) = Entropy(2 Yes, 3 No) - (2/5)*Entropy(2 Yes, 0 No) -(3/5)*Entropy(0 Yes, 3 No) $\implies$ **maximum possible for the set**
- Gain($S_{\text{Outlook=Sunny}}$, Windy) = Entropy(2 Yes, 3 No) - (3/5)*Entropy(1 Yes, 2 No) -(2/5)*Entropy(1 Yes, 1 No)

Learnt Decision Tree

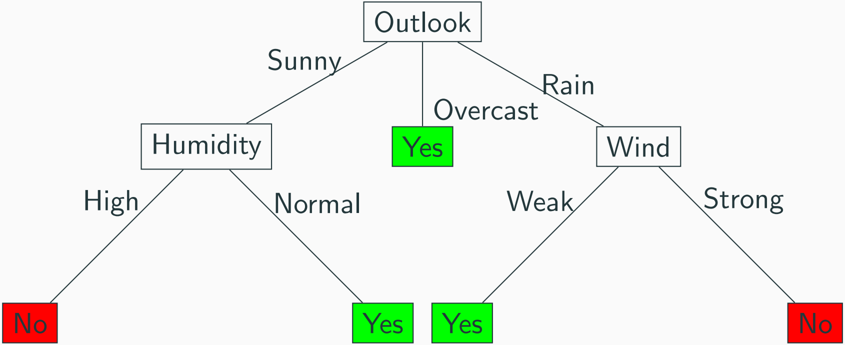


Calling ID3 on (Outlook=Rain)

Day	Temp	Humidity	Windy	Play
D4	Mild	High	Weak	Yes
D5	Cool	Normal	Weak	Yes
D6	Cool	Normal	Strong	No
D10	Mild	Normal	Weak	Yes
D14	Mild	High	Strong	No

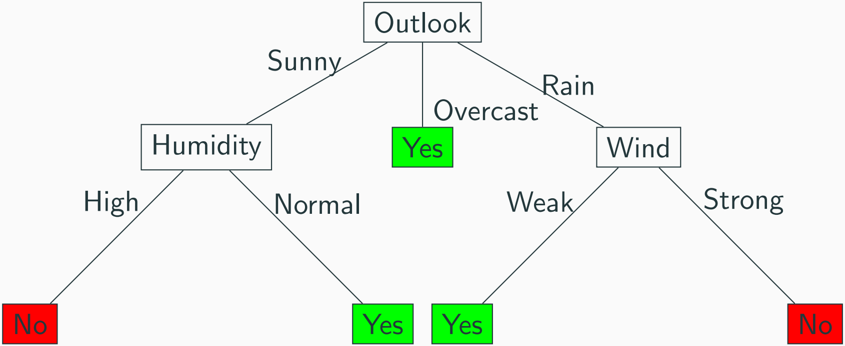
- The attribute Windy gives the highest information gain

Learnt Decision Tree



Prediction for Decision Tree

Just walk down the tree!



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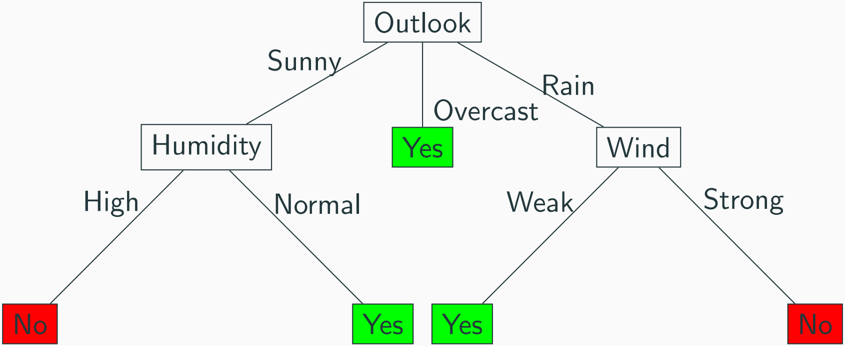
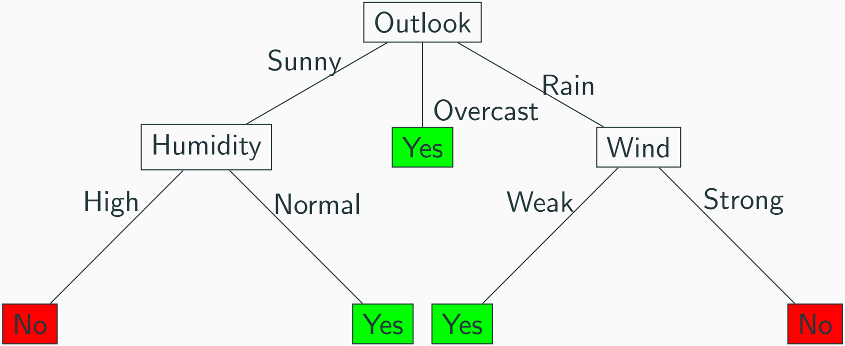


Prediction for <High Humidity, Strong Wind, Sunny Outlook, Hot Temp> is ?

Prediction for Decision Tree

Just walk down the tree!



Prediction for <High Humidity, Strong Wind, Sunny Outlook, Hot Temp> is ?

No

Limiting Depth of Tree

Assuming if you were only allowed depth-1 trees, how would it look for the current dataset?

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Assuming if you were only allowed depth-1 trees, how would it look for the current dataset?
Apply the same rules, except when depth limit is reached, the leaf node is assigned the most common occurring value in that path.

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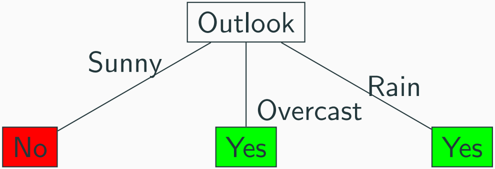

Discrete Input, Real Output

Modified Dataset

Day	Outlook	Temp	Humidity	Wind	Minutes Played
D1	Sunny	Hot	High	Weak	20
D2	Sunny	Hot	High	Strong	24
D3	Overcast	Hot	High	Weak	40
D4	Rain	Mild	High	Weak	50
D5	Rain	Cool	Normal	Weak	60
D6	Rain	Cool	Normal	Strong	10
D7	Overcast	Cool	Normal	Strong	4
D8	Sunny	Mild	High	Weak	10
D9	Sunny	Cool	Normal	Weak	60
D10	Rain	Mild	Normal	Weak	40
D11	Sunny	Mild	High	Strong	45
D12	Overcast	Mild	High	Strong	40
D13	Overcast	Hot	Normal	Weak	35
D14	Rain	Mild	High	Strong	20

Measure of Impurity for Regression?

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- Any guesses?

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Measure of Impurity for Regression?

- Any guesses?
- Mean Squared Error
- $\text{MSE}(S) = 311.34$
- What about splitting criterion for regression?
- **MSE Reduction** (not Information Gain!)
- $\text{MSE Reduction} = \text{MSE}(S) - \sum_v \frac{|S_v|}{|S|} \text{MSE}(S_v)$

Gain by splitting on Wind

Gain by splitting on Wind

Wind	Minutes Played
Weak	20
Strong	24
Weak	40
Weak	50
Weak	60
Strong	10
Strong	4
Weak	10
Weak	60
Weak	40
Strong	45
Strong	40
Weak	35
Strong	20

MSE(S)=311.34

Gain by splitting on Wind

Wind	Minutes Played
Weak	20
Strong	24
Weak	40
Weak	50
Weak	60
Strong	10
Strong	4
Weak	10
Weak	60
Weak	40
Strong	45
Strong	40
Weak	35
Strong	20

MSE(S)=311.34

Wind	Minutes Played
Weak	20
Weak	40
Weak	50
Weak	60
Weak	10
Weak	60
Weak	40
Weak	35

$\mathrm{MSE}(S_{\mathrm{Wind=Weak}}) = 277$, Weight $= \frac{8}{14}$

Wind	Minutes Played
Strong	24
Strong	10
Strong	4
Strong	45
Strong	40
Strong	20

$\mathrm{MSE}(S_{\mathrm{Wind=Strong}}) = 218$, Weight $= \frac{6}{14}$

MSE Reduction Calculation

Correct calculation for Wind split:

$$\text{MSE Reduction} = \text{MSE}(S) - \text{Weighted Average MSE}$$

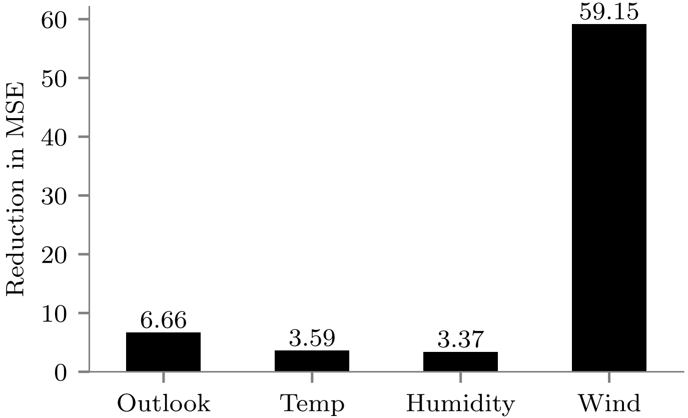
$$= 311.34 - \left[\frac{8}{14} \times 277 + \frac{6}{14} \times 218\right] = 311.34 - [158.857 + 93.429] = 311.3$$

Key insight: MSE Reduction > 0 means the split improves our model!

For regression: Use MSE Reduction, NOT Information Gain!

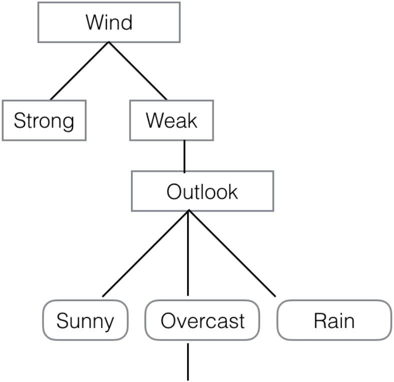
MSE Reduction for Regression Trees

Notebook: decision-tree-real-output.html



Learnt Tree

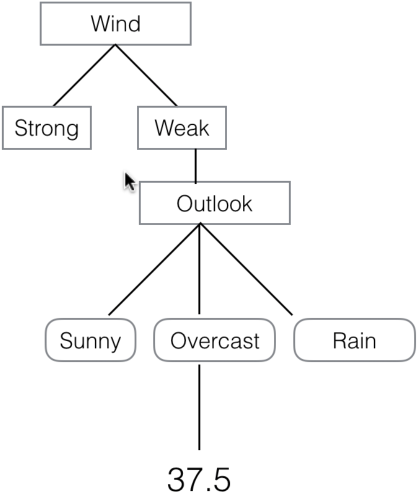
Assume a tree like this is learnt …



	Day	Outlook	Temp	Humidity	Wind	Minutes Played
2	D3	Overcast	Hot	High	Weak	40
12	D13	Overcast	Hot	Normal	Weak	35

Learnt Tree

Method 1
Mins
Played=(40+35)
/2



Real Input Discrete Output

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- How do you find splits?

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- How do you find splits?
- Sort by attribute

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- How do you find splits?
- Sort by attribute
- Find potential split points (midpoints).

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- How do you find splits?
- Sort by attribute
- Find potential split points (midpoints).
- For the above example, we have 5 potential splits: 44, 54, 66, 76, 85

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- How do you find splits?
- Sort by attribute
- Find potential split points (midpoints).
- For the above example, we have 5 potential splits: 44, 54, 66, 76, 85
- Calculate the weighted impurity for each split

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- How do you find splits?
- Sort by attribute
- Find potential split points (midpoints).
- For the above example, we have 5 potential splits: 44, 54, 66, 76, 85
- Calculate the weighted impurity for each split
- Choose the split with the lowest impurity

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 44

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 44
- LHS has 1 No and 0 Yes; RHS has 3 Yes and 2 No

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 44
- LHS has 1 No and 0 Yes; RHS has 3 Yes and 2 No
- Entropy for LHS = 0, Entropy for RHS = 0.971

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 44
- LHS has 1 No and 0 Yes; RHS has 3 Yes and 2 No
- Entropy for LHS = 0, Entropy for RHS = 0.971
- Weighted Entropy = 0.971*5/6 = 0.808

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 54

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 54
- LHS has 2 No and 0 Yes; RHS has 3 Yes and 1 No

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 54
- LHS has 2 No and 0 Yes; RHS has 3 Yes and 1 No
- Entropy for LHS = 0, Entropy for RHS = 0.811

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 54
- LHS has 2 No and 0 Yes; RHS has 3 Yes and 1 No
- Entropy for LHS = 0, Entropy for RHS = 0.811
- Weighted Entropy = 0.811*4/6 = 0.541

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 66

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 66
- LHS has 2 No and 1 Yes; RHS has 2 Yes and 1 No

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 66
- LHS has 2 No and 1 Yes; RHS has 2 Yes and 1 No
- Entropy for LHS = 0.918, Entropy for RHS = 0.918

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 66
- LHS has 2 No and 1 Yes; RHS has 2 Yes and 1 No
- Entropy for LHS = 0.918, Entropy for RHS = 0.918
- Weighted Entropy = 0.918*3/6 + 0.918*3/6 = 0.918

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 76

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 76
- LHS has 2 No and 2 Yes; RHS has 1 Yes and 1 No

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 76
- LHS has 2 No and 2 Yes; RHS has 1 Yes and 1 No
- Entropy for LHS $= 1$, Entropy for RHS $= 1$

Finding splits

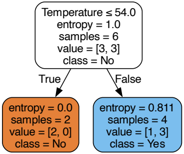
Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

- Consider split at 76
- LHS has 2 No and 2 Yes; RHS has 1 Yes and 1 No
- Entropy for LHS = 1, Entropy for RHS = 1
- Weighted Entropy = $1*4/6 + 1*2/6 = 1$

Finding splits

Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

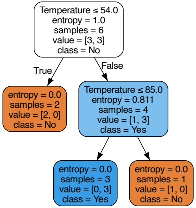
Notebook: decision-tree-real-input-discrete-output.html



Finding splits

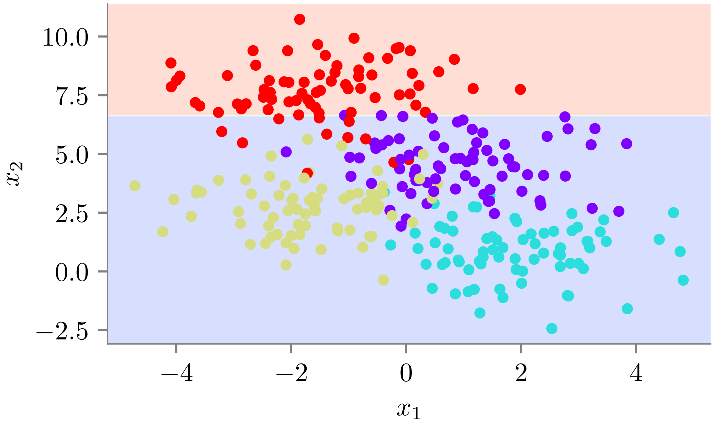
Day	Temperature	PlayTennis
D1	40	No
D2	48	No
D3	60	Yes
D4	72	Yes
D5	80	Yes
D6	90	No

Notebook: decision-tree-real-input-discrete-output.html



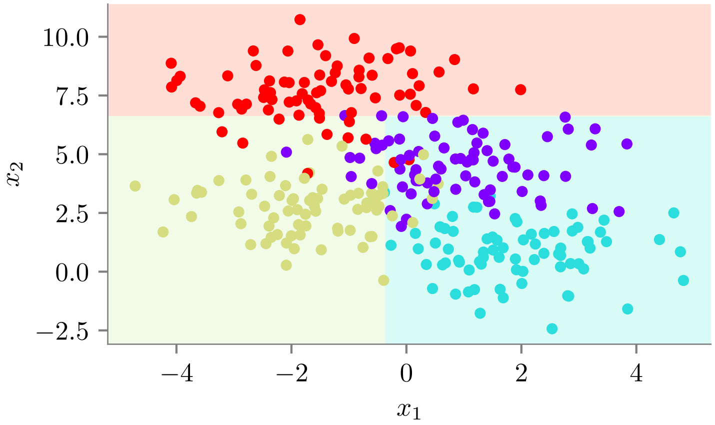
Example (DT of depth 1)

Notebook: decision-tree-real-input-discrete-output.html



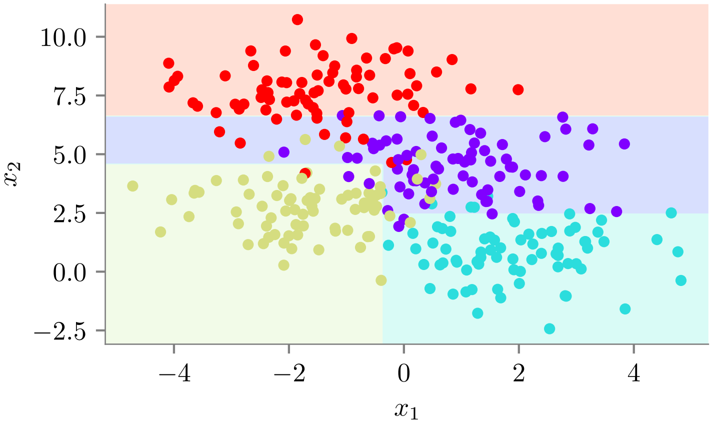
Example (DT of depth 2)

Notebook: decision-tree-real-input-discrete-output.html



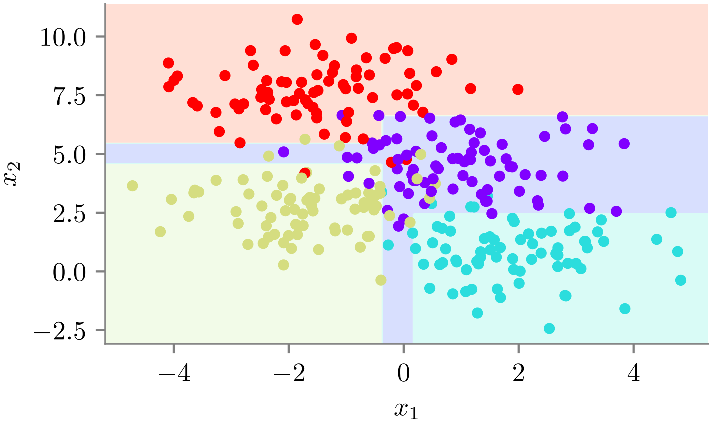
Example (DT of depth 3)

Notebook: decision-tree-real-input-discrete-output.html



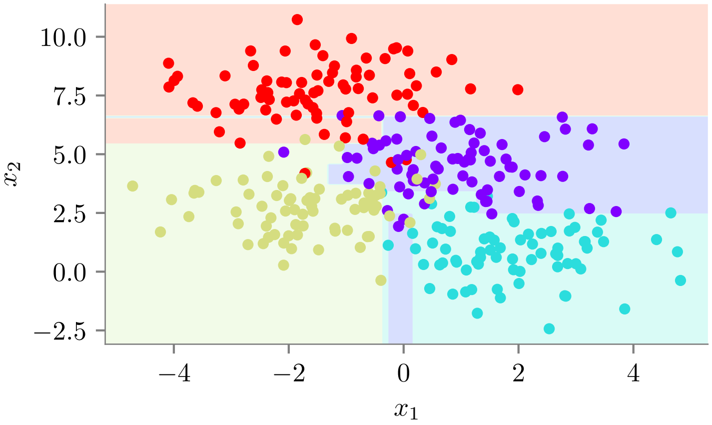
Example (DT of depth 4)

Notebook: decision-tree-real-input-discrete-output.html



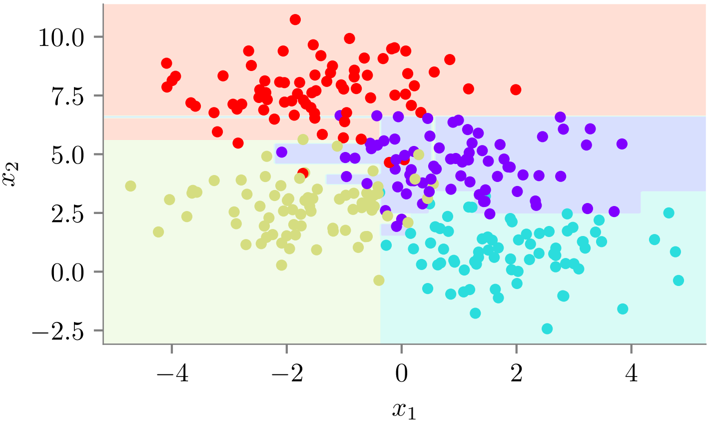
Example (DT of depth 5)

Notebook: decision-tree-real-input-discrete-output.html



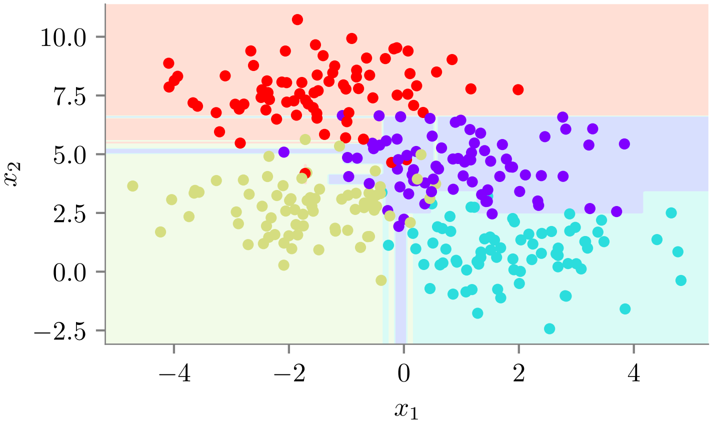
Example (DT of depth 6)

Notebook: decision-tree-real-input-discrete-output.html



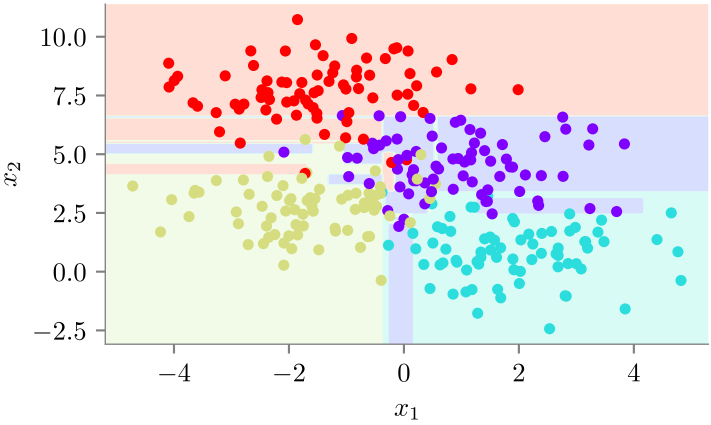
Example (DT of depth 7)

Notebook: decision-tree-real-input-discrete-output.html



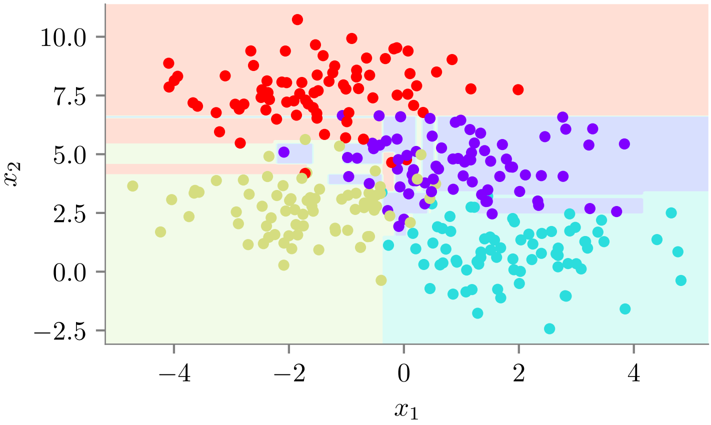
Example (DT of depth 8)

Notebook: decision-tree-real-input-discrete-output.html



Example (DT of depth 9)

Notebook: decision-tree-real-input-discrete-output.html

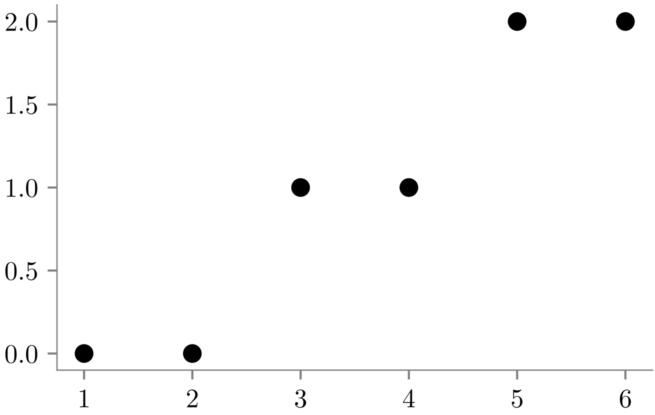


Real Input Real Output

Example 1

Let us consider the dataset given below

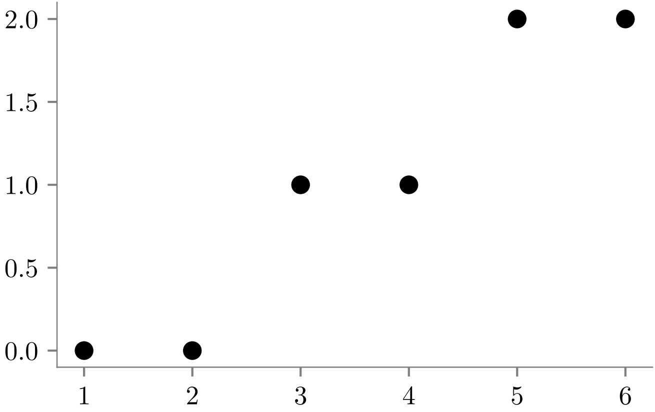
Notebook: decision-tree-real-input-real-output.html



Example 1

What would be the prediction for decision tree with depth 0?

Notebook: decision-tree-real-input-real-output.html

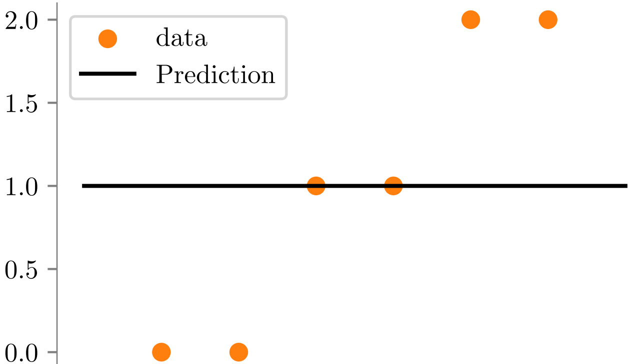


Example 1

Prediction for decision tree with depth 0.

Horizontal dashed line shows the predicted Y value. It is the average of Y values of all datapoints.

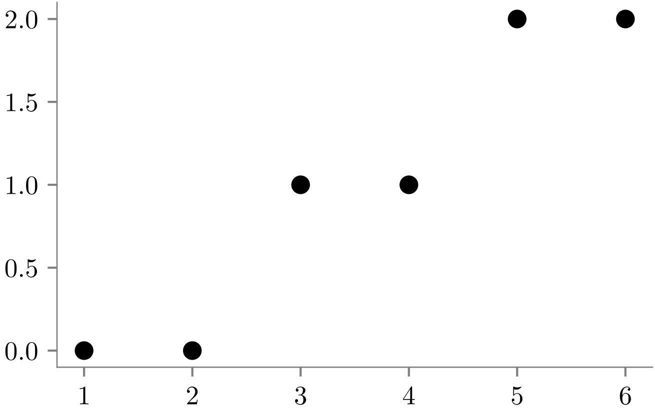
Notebook: decision-tree-real-input-real-output.html



Example 1

What would be the decision tree with depth 1?

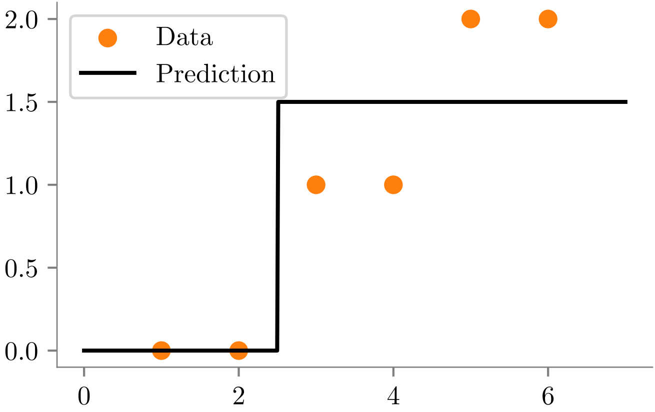
Notebook: decision-tree-real-input-real-output.html



Example 1

Decision tree with depth 1

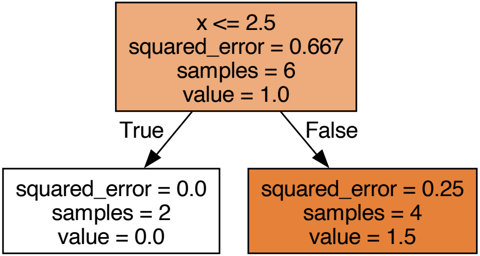
Notebook: decision-tree-real-input-real-output.html



Example 1

The Decision Boundary

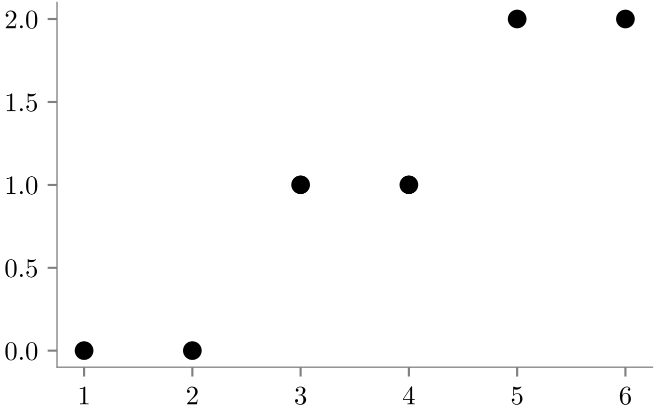
Notebook: decision-tree-real-input-real-output.html



Example 1

What would be the decision tree with depth 2 ?

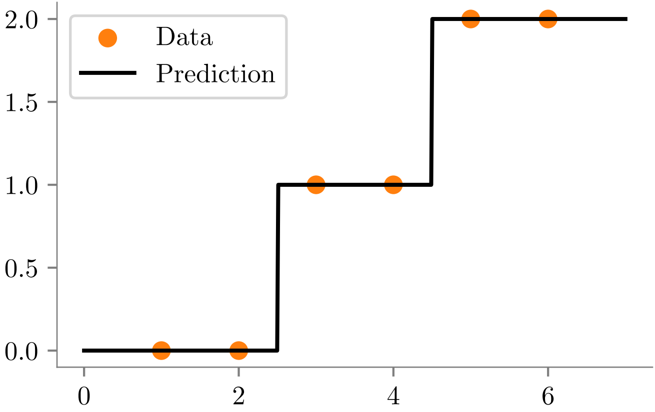
Notebook: decision-tree-real-input-real-output.html



Example 1

Decision tree with depth 1

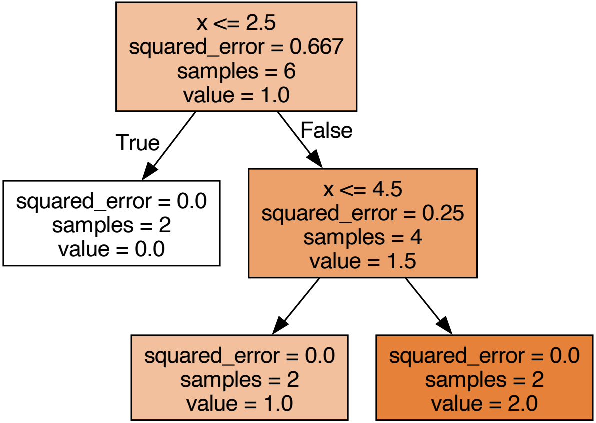
Notebook: decision-tree-real-input-real-output.html



Example 1

The Decision Boundary

Notebook: decision-tree-real-input-real-output.html



Objective Function for Regression Trees

Feature is denoted by X and target by Y.

Let the split be at $X = s$.

Define regions: $R_1 = \{x : x \leq s\}$ and $R_2 = \{x : x > s\}$.

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Define regions: $R_1 = \{x : x \leq s\}$ and $R_2 = \{x : x > s\}$.

For each region, compute the mean prediction:
$c_1 = \frac{1}{|R_1|} \sum_{x_i \in R_1} y_i$
$c_2 = \frac{1}{|R_2|} \sum_{x_i \in R_2} y_i$

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The loss function is:

$$\text{Loss}(s) = \sum_{x_i \in R_1} (y_i - c_1)^2 + \sum_{x_i \in R_2} (y_i - c_2)^2$$

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Our objective is to find the optimal split:

Algorithm: Finding the Optimal Split

1. Sort all data points (x_i, y_i) in increasing order of x_i.

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1. Sort all data points (x_i, y_i) in increasing order of x_i.
2. Evaluate the loss function for all candidate splits:

$$s = \frac{x_i + x_{i+1}}{2} \text{ for } i = 1, 2, \ldots, n-1$$

3. Select the split s^* that minimizes the loss function.

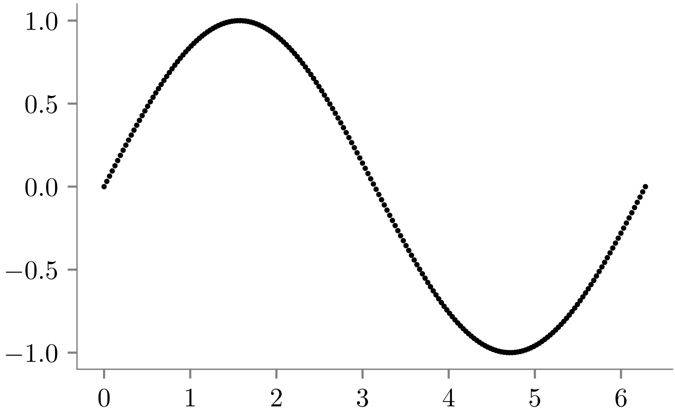
A Question!

Draw a regression tree for Y $=$ sin(X), $0 \leq X \leq 2\pi$

A Question!

Dataset of $Y = \sin(X)$, $0 \leq X \leq 7$ with 10,000 points

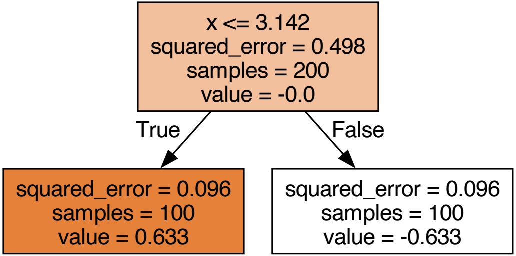
Notebook: decision-tree-real-input-real-output.html



A Question!

Regression tree of depth 1

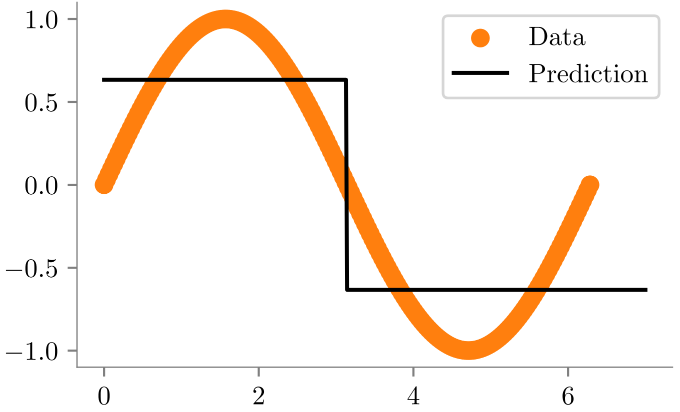
Notebook: decision-tree-real-input-real-output.html



A Question!

Decision Boundary

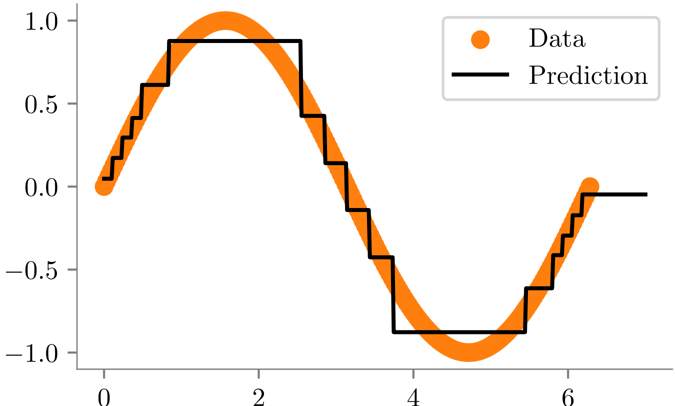
Notebook: decision-tree-real-input-real-output.html



A Question!

Regression tree with no depth limit is too big to fit in a slide.
It has of depth 4. The decision boundaries are in figure below.

Notebook: decision-tree-real-input-real-output.html



Summary

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- Decision trees: well known interpretable models
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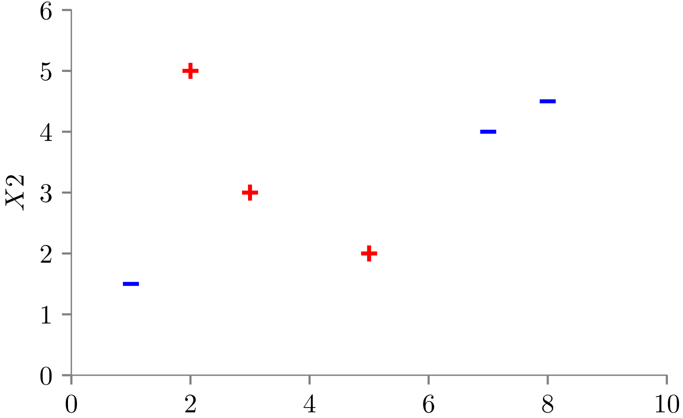
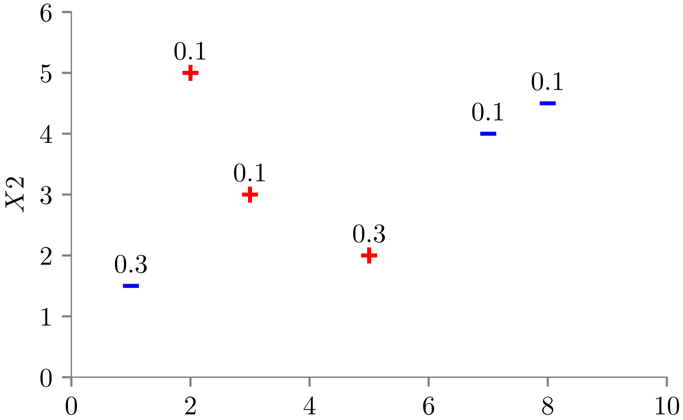
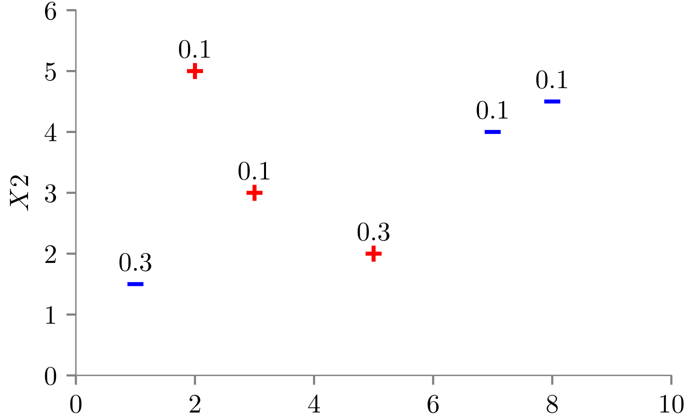
- Greedy approach:
- Recursively split to maximize "performance gain"
- Issues:
    - Can overfit easily!
    - Empirically not as powerful as other methods


X2
0
1
2
3
4
5
6
0
2
4
6
8
10

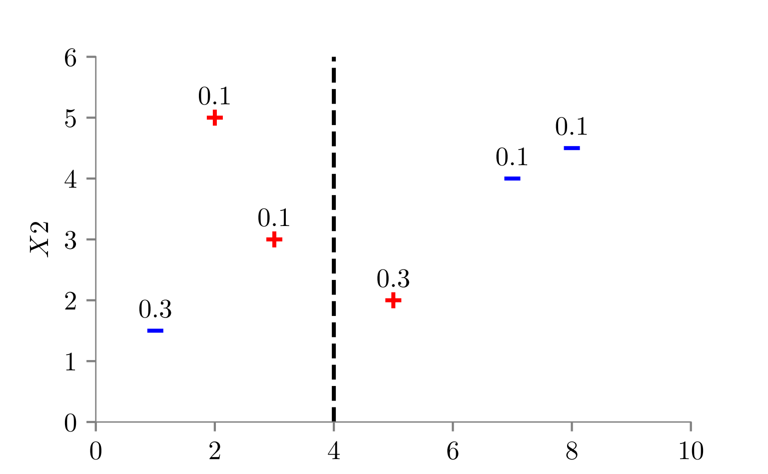

6
5
4
3
2
1
0
X2
0.1
0.1
0.3
0.3
0.1
0.1
0
2
4
6
8
10



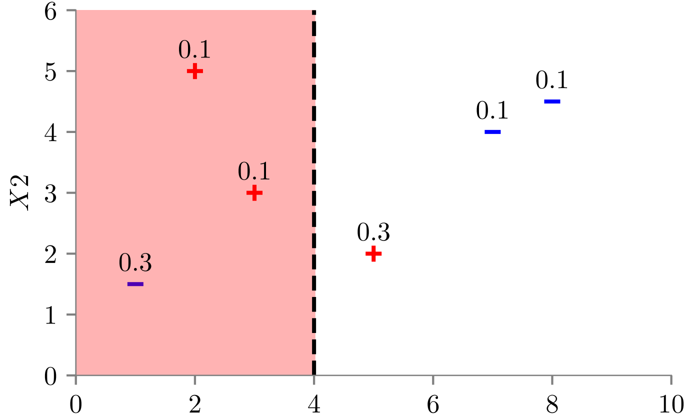
$$\text{Entropy} = -P(+)\log_2 P(+) - P(-)\log_2 P(-)$$

$$P(+) = \frac{0.1 + 0.1 + 0.3}{1} = 0.5, \quad P(-) = \frac{0.3 + 0.1 + 0.1}{1} = 0.5$$

Weighted Entropy

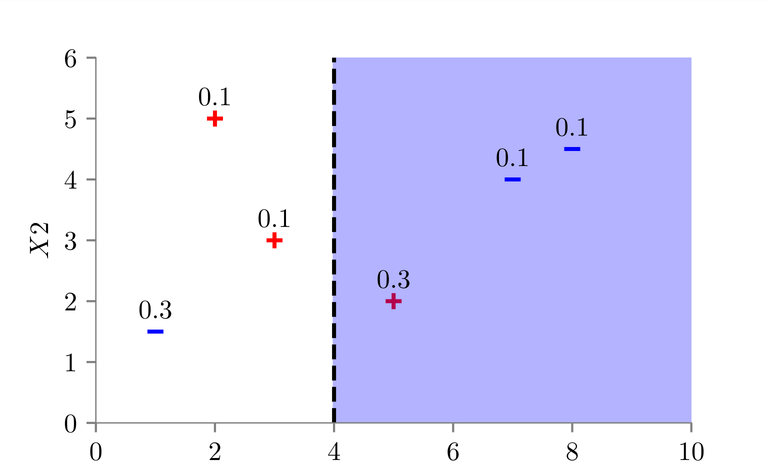


Candidate Line: $X1 = 4(X1^*)$



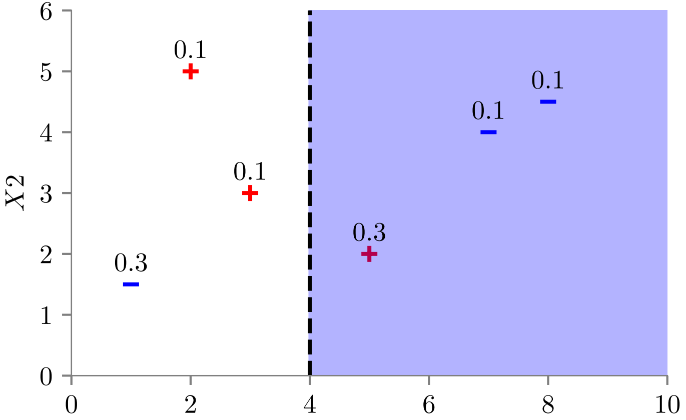
Entropy of $X1 \leq X1^* = E_{S(X1<X1^*)}$

$$P(+) = \frac{0.1 + 0.1}{0.1 + 0.1 + 0.3} = \frac{2}{5}$$



Entropy of $X_1 > X_1^* = E_{S(X_1 > X_1^*)}$

$$P(+) = \frac{3}{5}$$



$$\mathrm{IG}(X_1 = X_1^*) = E_S - \frac{0.5}{1} \cdot E_{S(X_1 < X_1^*)} - \frac{0.5}{1} \cdot E_{S(X_1 > X_1^*)}$$